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ON THE NUMERICAL STABILITY OF THE BRANCHED CONTINUED FRACTION EXPANSION OF THE RATIO

$$H_4(a, d + 1; c, d; \mathbf{z}) / H_4(a, d + 2; c, d + 1; \mathbf{z})$$

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Continued fractions and their generalization, branched continued fractions, are the effective tools used to study special functions. In this aspect, an important problem of continued fractions and branched continued fractions is the study of their numerical stability. The backward recurrence algorithm is one of the main tools for computing approximants of both continued fraction and branched continued fractions. Like most recursive processes, it is prone to error growth. Each cycle of the recursive process not only generates its own rounding errors but also inherits the rounding errors made in all the previous cycles. This paper considers numerical stability of branched continued fraction expansion of the one ratio of Horn's hypergeometric functions H_4 in the special case, namely, $H_4(a, d + 1; c, d; \mathbf{z}) / H_4(a, d + 2; c, d + 1; \mathbf{z})$. For this purpose, the backward recurrence algorithm is investigated. It is proven that under certain conditions on the parameters a , c , and d the some open bi-disc is the set of numerical stability for branched continued fraction expansion, and it is found the estimate of relative rounding error, produced by the backward recurrence algorithm in calculating an n th approximant of this expansion.

The results of this paper provide a toolkit for analyzing the numerical stability of algorithms that use branched continued fractions of the studied structure. Error estimates can be used to choose computation parameters, control accuracy, and ensure the reliability of results in applied problems that will use the aforementioned branched continued fractions.

1. Introduction. Functions of one or several variables play an important role in almost all fields of science and engineering (see, for example, [16, 44, 55] and also books [8, 24, 58]). Various aspects of their study are considered, in particular, their integral representations ([28, 29, 30]), approximations by trigonometric polynomials ([51, 56, 59]), symmetric polynomials ([31, 42, 60]) and block-symmetric polynomials ([47, 48, 49]), linear summation methods of Fourier series (in particular, Taylor-Abel-Poisson method, Zygmund method, Fourier method [13, 14, 57]), generalized sampling series ([1, 2, 3]) and positive linear operators ([12, 45, 46]), representations by power series ([25, 26, 27]), as well as representations by continued fractions (see [4, 36, 54] and books [15, 43, 52]) and branched continued fractions (see, for example, [17, 39, 53] and also books [10, 11, 50]) are considered. Branched continued fractions as a special family of functions have proven to be one of the most effective tools for approximating

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the special functions ([5, 7, 41]). The vital problem here is the study of the convergence of the constructed expansions ([9, 22, 34]). Another essential direction in the investigation of branched continued fraction expansions of special functions, in particular hypergeometric functions, is the study of their numerical stability ([20, 33, 35]) and stability to perturbations ([32, 37, 40]).

This paper considers numerical stability of branched continued fraction expansion of the one ratio of Horn's hypergeometric functions H_4 in a special case constructed in [6].

Recall that the Horn's hypergeometric function H_4 is defined as (see [38])

$$H_4(a, b; c, d; \mathbf{z}) = \sum_{r,s=0}^{\infty} \frac{(a)_{2r+s} (b)_s}{(c)_r (d)_s} \frac{z_1^r}{r!} \frac{z_2^s}{s!}, \quad |z_1| < p, \quad |z_2| < q, \quad (1)$$

where $a, b, c, d \in \mathbb{C}$; $c, d \notin \{0, -1, -2, \dots\}$; p and q are positive numbers such that $4p = (q-1)^2$ and $q \neq 1$; $(\alpha)_0 = 1$ and $(\alpha)_n = \alpha(\alpha+1) \dots (\alpha+n-1)$, $\mathbf{z} = (z_1, z_2) \in \mathbb{C}^2$.

Theorem A ([6]). *The ratio*

$$\frac{H_4(a, d+1; c, d; \mathbf{z})}{H_4(a, d+2; c, d+1; \mathbf{z})}$$

has formal branched continued fraction expansion

$$1 + \frac{v_0 z_2}{1 - v_1 z_2 - \frac{u_1 z_1}{1 - v_2 z_2 - \frac{u_2 z_1}{1 - \dots}}}, \quad (2)$$

where

$$v_0 = \frac{a}{d(d+1)}, \quad v_1 = 1 - \frac{a}{d+1}, \quad u_1 = \frac{2(a+1)}{c}, \quad (3)$$

$$v_k = 1, \quad u_k = \frac{(2c - a + k - 3)(a + k)}{(c + k - 2)(c + k - 1)}, \quad k \geq 2. \quad (4)$$

The problem of convergence of (2) is considered in [19, 21]. In [6], branched continued fraction expansions for such ratios

$$\frac{H_4(a, b; c, b; \mathbf{z})}{H_4(a+1, b; c+1, b; \mathbf{z})}, \quad \frac{H_4(a, d+1; c, d; \mathbf{z})}{H_4(a+1, d+1; c, d+1; \mathbf{z})}$$

are also constructed. The domains of analytical continuation of these ratios were discussed in [6, 20, 23] and the truncation error bounds for their expansions were considered in [18]. Numerical aspects related to the backward recurrence algorithm for computing the approximants of branched continued fractions were considered in [20].

This paper proves that under certain conditions on the parameters of the function (1) some open bi-disc is the set of numerical stability for branched continued fraction expansion (2) and finds the estimate of relative rounding error, produced by the backward recurrence algorithm in calculating an n th approximant of this expansion.

2. Auxiliary results. We recall the necessary notations and definitions ([20]). Let n be an arbitrary natural number.

The backward recurrence algorithm for computing the n th approximant

$$f_n = 1 + \frac{c_{0,1}}{1 + c_{1,1} + \frac{c_{0,2}}{1 + \dots + c_{1,n-2} + \frac{c_{0,n-1}}{1 + c_{1,n-1} + c_{0,n}}}}$$

of a branched continued fraction

$$1 + \frac{c_{0,1}}{1 + c_{1,1} + \frac{c_{0,2}}{1 + \dots}} \quad (5)$$

consists of setting $U_n^{(n)} = 1$ and successively computing

$$U_k^{(n)} = 1 + c_{1,k} + \frac{c_{0,k+1}}{U_{k+1}^{(n)}}, \quad n-1 \geq k \geq 1,$$

for $n \geq 2$. And, therefore, $f_n = U_0^{(n)}$, where $U_0^{(n)} = 1 + c_{0,1}/U_1^{(n)}$.

For $1 \leq k \leq n$, let $\widehat{c}_{1,k}$, $\widehat{c}_{0,k}$ be the rounded values of $c_{1,k}$, $c_{0,k}$ of the branched continued fraction (5), respectively, and

$$\widehat{f}_n = 1 + \frac{\widehat{c}_{0,1}}{1 + \widehat{c}_{1,1} + \frac{\widehat{c}_{0,2}}{1 + \dots + \widehat{c}_{1,n-2} + \frac{\widehat{c}_{0,n-1}}{1 + \widehat{c}_{1,n-1} + \widehat{c}_{0,n}}}}$$

be the computed value of f_n .

Definition 1. A *numerical stability set* $\mathfrak{D}$ is a set to which for any $\varepsilon > 0$ there exists $\delta > 0$ depending only on ε and $\mathfrak{D}$ such that $|(\widehat{f}_n - f_n)/f_n| < \varepsilon$, $n \geq 1$, for every branched continued fraction (5) with $c_{1,k}, c_{0,k}, \widehat{c}_{1,k}, \widehat{c}_{0,k} \in \mathfrak{D}$, $k \geq 1$, such that $|(\widehat{c}_{1,k} - c_{1,k})/c_{1,k}| < \delta$, $|(\widehat{c}_{0,k} - c_{0,k})/c_{0,k}| < \delta$, $k \geq 1$.

Now, for branched continued fraction (2) we need to set

$$W_k^{(n)}(\mathbf{z}) = 1 - v_k z_2 - \frac{u_k z_1}{1 - v_{k+1} z_2 - \frac{u_{k+1} z_1}{1 - \dots - v_{n-2} z_2 - \frac{u_{n-2} z_1}{1 - v_{n-1} z_2 - u_{n-1} z_1}}},$$

where $1 \leq k \leq n-1$ for $n \geq 2$. It gives us

$$W_k^{(n)}(\mathbf{z}) = 1 - v_k z_2 - \frac{u_k z_1}{W_{k+1}^{(n)}(\mathbf{z})}, \quad 1 \leq k \leq n-1, \quad (6)$$

for $n \geq 2$, and $f_n(\mathbf{z}) = W_0^{(n)}(\mathbf{z})$, where

$$W_0^{(n)}(\mathbf{z}) = 1 + \frac{v_0 z_2}{W_1^{(n)}(\mathbf{z})}, \quad W_n^{(n)}(\mathbf{z}) = 1. \quad (7)$$

Next, let $\alpha_1, \alpha_2, \gamma_0, \gamma_1$, and β_k , $1 \leq k \leq n$, be the relative errors in the rounded values $\widehat{z}_1, \widehat{z}_2, \widehat{v}_0, \widehat{v}_1, \widehat{u}_k$, $1 \leq k \leq n$, of z_1, z_2, v_0, v_1 , and u_k , $1 \leq k \leq n$, respectively, so that

$$\widehat{z}_1 = z_1(1 + \alpha_1), \quad \widehat{z}_2 = z_2(1 + \alpha_2), \quad (8)$$

$$\widehat{v}_0 = v_0(1 + \gamma_0), \quad \widehat{v}_1 = v_1(1 + \gamma_1), \quad \widehat{u}_k = u_k(1 + \beta_k), \quad 1 \leq k \leq n. \quad (9)$$

Similarly, for $0 \leq k \leq n$, let $\varepsilon_k^{(n)}$ be the relative error in $\widehat{W}_k^{(n)}(\widehat{\mathbf{z}})$ of computing $W_k^{(n)}(\mathbf{z})$ using $\widehat{z}_1, \widehat{z}_2, \widehat{v}_0, \widehat{v}_1$, and $\widehat{u}_k$, $1 \leq k \leq n$. And, therefore,

$$\widehat{W}_k^{(n)}(\widehat{\mathbf{z}}) = W_k^{(n)}(\mathbf{z})(1 + \varepsilon_k^{(n)}), \quad 0 \leq k \leq n, \quad (10)$$

with initial conditions

$$\widehat{W}_n^{(n)}(\widehat{\mathbf{z}}) = W_n^{(n)}(\mathbf{z}) = 1, \quad \varepsilon_n^{(n)} = 0. \quad (11)$$

Also, let $\widehat{\alpha}_1, \widehat{\alpha}_2, \widehat{\gamma}_0, \widehat{\gamma}_1, \widehat{\beta}_k$, $1 \leq k \leq n$, and $\widehat{\varepsilon}_k^{(n)}$, $0 \leq k \leq n$, be the relative errors defined by

$$\begin{aligned} z_1 &= \widehat{z}_1(1 + \widehat{\alpha}_1), \quad z_2 = \widehat{z}_2(1 + \widehat{\alpha}_2), \quad v_0 = \widehat{v}_0(1 + \widehat{\gamma}_0), \quad v_1 = \widehat{v}_1(1 + \widehat{\gamma}_1), \\ u_k &= \widehat{u}_k(1 + \widehat{\beta}_k), \quad 1 \leq k \leq n, \quad W_k^{(n)}(\mathbf{z}) = \widehat{W}_k^{(n)}(\widehat{\mathbf{z}})(1 + \widehat{\varepsilon}_k^{(n)}), \quad 0 \leq k \leq n, \end{aligned}$$

respectively.

In what follows, we will establish the recurrence relations for $\varepsilon_k^{(n)}$, $0 \leq k \leq n - 1$. For $k = 0$ we have

$$\begin{aligned} \varepsilon_0^{(n)} &= \frac{\widehat{W}_0^{(n)}(\widehat{\mathbf{z}}) - W_0^{(n)}(\mathbf{z})}{W_0^{(n)}(\mathbf{z})} = \frac{1}{W_0^{(n)}(\mathbf{z})} \left(1 + \frac{\widehat{v}_0 \widehat{z}_2}{\widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} \right) - 1 = \\ &= \frac{1}{W_0^{(n)}(\mathbf{z})} \left(1 + \frac{v_0(1 + \gamma_0)z_2(1 + \alpha_2)}{W_1^{(n)}(\mathbf{z})(1 + \varepsilon_1^{(n)})} \right) - 1 = \frac{1}{W_0^{(n)}(\mathbf{z})} + \frac{v_0(1 + \gamma_0)z_2(1 + \alpha_2)(1 + \widehat{\varepsilon}_1^{(n)})}{W_0^{(n)}(\mathbf{z})W_1^{(n)}(\mathbf{z})} - 1. \end{aligned}$$

Since $\frac{1}{W_0^{(n)}(\mathbf{z})} = 1 - \frac{v_0 z_2}{W_0^{(n)}(\mathbf{z})W_1^{(n)}(\mathbf{z})}$, then

$$\begin{aligned} \varepsilon_0^{(n)} &= \frac{v_0 z_2}{W_0^{(n)}(\mathbf{z})W_1^{(n)}(\mathbf{z})} ((1 + \gamma_0)(1 + \alpha_2)(1 + \widehat{\varepsilon}_1^{(n)}) - 1) = \\ &= \frac{v_0 z_2}{W_0^{(n)}(\mathbf{z})\widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} (\gamma_0 + \alpha_2 + \gamma_0 \alpha_2) + \frac{v_0 z_2}{W_0^{(n)}(\mathbf{z})W_1^{(n)}(\mathbf{z})} \widehat{\varepsilon}_1^{(n)}. \end{aligned} \quad (12)$$

For $k = 1$ we obtain

$$\begin{aligned} \varepsilon_1^{(n)} &= \frac{\widehat{W}_1^{(n)}(\widehat{\mathbf{z}}) - W_1^{(n)}(\mathbf{z})}{W_1^{(n)}(\mathbf{z})} = \frac{1}{W_1^{(n)}(\mathbf{z})} \left(1 - \widehat{v}_1 \widehat{z}_2 - \frac{\widehat{u}_1 \widehat{z}_1}{\widehat{W}_2^{(n)}(\widehat{\mathbf{z}})} \right) - 1 = \\ &= \frac{1}{W_1^{(n)}(\mathbf{z})} \left(1 - v_1(1 + \gamma_1)z_2(1 + \alpha_2) - \frac{u_1(1 + \beta_1)z_1(1 + \alpha_1)}{W_2^{(n)}(\mathbf{z})(1 + \varepsilon_2^{(n)})} \right) - 1 = \\ &= \frac{1}{W_1^{(n)}(\mathbf{z})} - \frac{v_1(1 + \gamma_1)z_2(1 + \alpha_2)}{W_1^{(n)}(\mathbf{z})} - \frac{u_1(1 + \beta_1)z_1(1 + \alpha_1)(1 + \widehat{\varepsilon}_2^{(n)})}{W_1^{(n)}(\mathbf{z})W_2^{(n)}(\mathbf{z})} - 1. \end{aligned}$$

Since

$$\frac{1}{W_1^{(n)}(\mathbf{z})} = 1 + \frac{v_1 z_2}{W_1^{(n)}(\mathbf{z})} + \frac{u_1 z_1}{W_1^{(n)}(\mathbf{z})W_2^{(n)}(\mathbf{z})},$$

then

$$\varepsilon_1^{(n)} = -\frac{v_1 z_2}{W_1^{(n)}(\mathbf{z})} (\gamma_1 + \alpha_2 + \gamma_1 \alpha_2) - \frac{u_1 z_1}{W_1^{(n)}(\mathbf{z})W_2^{(n)}(\mathbf{z})} ((1 + \beta_1)(1 + \alpha_1)(1 + \widehat{\varepsilon}_2^{(n)}) - 1) =$$

$$= -\frac{v_1 z_2 (\gamma_1 + \alpha_2 + \gamma_1 \alpha_2)}{W_1^{(n)}(\mathbf{z})} - \frac{u_1 z_1 (\beta_1 + \alpha_1 + \beta_1 \alpha_1)}{W_1^{(n)}(\mathbf{z}) \widehat{W}_2^{(n)}(\widehat{\mathbf{z}})} - \frac{u_1 z_1 \widehat{\varepsilon}_2^{(n)}}{W_1^{(n)}(\mathbf{z}) W_2^{(n)}(\mathbf{z})}. \quad (13)$$

Similarly,

$$\widehat{\varepsilon}_1^{(n)} = -\frac{\widehat{v}_1 \widehat{z}_2 (\widehat{\gamma}_1 + \widehat{\alpha}_2 + \widehat{\gamma}_1 \widehat{\alpha}_2)}{\widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} - \frac{\widehat{u}_1 \widehat{z}_1 (\widehat{\beta}_1 + \widehat{\alpha}_1 + \widehat{\beta}_1 \widehat{\alpha}_1)}{\widehat{W}_1^{(n)}(\widehat{\mathbf{z}}) W_2^{(n)}(\mathbf{z})} - \frac{\widehat{u}_1 \widehat{z}_1 \varepsilon_2^{(n)}}{\widehat{W}_1^{(n)}(\widehat{\mathbf{z}}) \widehat{W}_2^{(n)}(\widehat{\mathbf{z}})}. \quad (14)$$

For k , $2 \leq k \leq n-1$, and for $n \geq 3$, we have

$$\begin{aligned} \varepsilon_k^{(n)} &= \frac{\widehat{W}_k^{(n)}(\widehat{\mathbf{z}}) - W_k^{(n)}(\mathbf{z})}{W_k^{(n)}(\mathbf{z})} = \frac{1}{W_k^{(n)}(\mathbf{z})} \left(1 - \widehat{z}_2 - \frac{\widehat{u}_k \widehat{z}_1}{\widehat{W}_{k+1}^{(n)}(\widehat{\mathbf{z}})} \right) - 1 = \\ &= \frac{1}{W_k^{(n)}(\mathbf{z})} \left(1 - z_2(1 + \alpha_2) - \frac{u_k(1 + \beta_k)z_1(1 + \alpha_1)}{W_{k+1}^{(n)}(\mathbf{z})(1 + \varepsilon_{k+1}^{(n)})} \right) - 1 = \\ &= \frac{1}{W_k^{(n)}(\mathbf{z})} - \frac{z_2(1 + \alpha_2)}{W_k^{(n)}(\mathbf{z})} - \frac{u_k(1 + \beta_k)z_1(1 + \alpha_1)(1 + \widehat{\varepsilon}_{k+1}^{(n)})}{W_k^{(n)}(\mathbf{z}) W_{k+1}^{(n)}(\mathbf{z})} - 1. \end{aligned}$$

Since $\frac{1}{W_k^{(n)}(\mathbf{z})} = 1 + \frac{z_2}{W_k^{(n)}(\mathbf{z})} + \frac{u_k z_1}{W_k^{(n)}(\mathbf{z}) W_{k+1}^{(n)}(\mathbf{z})}$, then

$$\begin{aligned} \varepsilon_k^{(n)} &= \frac{z_2}{W_k^{(n)}(\mathbf{z})} - \frac{z_2(1 + \alpha_2)}{W_k^{(n)}(\mathbf{z})} - \frac{u_k z_1}{W_k^{(n)}(\mathbf{z}) W_{k+1}^{(n)}(\mathbf{z})} ((1 + \beta_k)(1 + \alpha_1)(1 + \widehat{\varepsilon}_{k+1}^{(n)}) - 1) = \\ &= -\frac{z_2 \alpha_2}{W_k^{(n)}(\mathbf{z})} - \frac{u_k z_1}{W_k^{(n)}(\mathbf{z}) \widehat{W}_{k+1}^{(n)}(\widehat{\mathbf{z}})} (\beta_k + \alpha_1 + \beta_k \alpha_1) - \frac{u_k z_1}{W_k^{(n)}(\mathbf{z}) W_{k+1}^{(n)}(\mathbf{z})} \widehat{\varepsilon}_{k+1}^{(n)}. \end{aligned} \quad (15)$$

Similarly, for $\widehat{\varepsilon}_k^{(n)}$, $2 \leq k \leq n-1$, and for $n \geq 3$, we obtain

$$\widehat{\varepsilon}_k^{(n)} = -\frac{\widehat{z}_2 \widehat{\alpha}_2}{\widehat{W}_k^{(n)}(\widehat{\mathbf{z}})} - \frac{\widehat{u}_k \widehat{z}_1}{\widehat{W}_k^{(n)}(\widehat{\mathbf{z}}) W_{k+1}^{(n)}(\mathbf{z})} (\widehat{\beta}_k + \widehat{\alpha}_1 + \widehat{\beta}_k \widehat{\alpha}_1) - \frac{\widehat{u}_k \widehat{z}_1}{\widehat{W}_k^{(n)}(\widehat{\mathbf{z}}) \widehat{W}_{k+1}^{(n)}(\widehat{\mathbf{z}})} \varepsilon_{k+1}^{(n)}. \quad (16)$$

Now, from (12)–(16) for $n \geq 3$ we get the following

$$\begin{aligned} \varepsilon_n = \varepsilon_0^{(n)} &= \frac{v_0 z_2 (\gamma_0 + \alpha_2 + \gamma_0 \alpha_2)}{W_0^{(n)}(\mathbf{z}) \widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} + \frac{v_0 z_2 \widehat{\varepsilon}_1^{(n)}}{W_0^{(n)}(\mathbf{z}) W_1^{(n)}(\mathbf{z})} = \frac{v_0 z_2 (\gamma_0 + \alpha_2 + \gamma_0 \alpha_2)}{W_0^{(n)}(\mathbf{z}) \widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} + \\ &+ \left(\widehat{v}_1 \widehat{z}_2 (\widehat{\gamma}_1 + \widehat{\alpha}_2 + \widehat{\gamma}_1 \widehat{\alpha}_2) + \frac{\widehat{u}_1 \widehat{z}_1 (\widehat{\beta}_1 + \widehat{\alpha}_1 + \widehat{\beta}_1 \widehat{\alpha}_1)}{W_2^{(n)}(\mathbf{z})} \right) \frac{\pi_0^{(n)}(\mathbf{z})}{\widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} - \pi_0^{(n)}(\mathbf{z}) \widehat{\pi}_1^{(n)}(\widehat{\mathbf{z}}) \varepsilon_2^{(n)} \end{aligned}$$

and

$$\begin{aligned} & -\pi_0^{(n)}(\mathbf{z}) \widehat{\pi}_1^{(n)}(\widehat{\mathbf{z}}) \varepsilon_2^{(n)} = \\ &= \frac{\pi_0^{(n)}(\mathbf{z}) \widehat{\pi}_1^{(n)}(\widehat{\mathbf{z}})}{W_2^{(n)}(\mathbf{z})} \left(z_2 \alpha_2 + \frac{u_2 z_1 (\beta_2 + \alpha_1 + \beta_2 \alpha_1)}{\widehat{W}_3^{(n)}(\widehat{\mathbf{z}})} \right) + \frac{u_2 z_1 \pi_0^{(n)}(\mathbf{z}) \widehat{\pi}_1^{(n)}(\widehat{\mathbf{z}}) \widehat{\varepsilon}_3^{(n)}}{W_2^{(n)}(\mathbf{z}) W_3^{(n)}(\mathbf{z})} = \\ &= \frac{\pi_0^{(n)}(\mathbf{z}) \widehat{\pi}_1^{(n)}(\widehat{\mathbf{z}})}{W_2^{(n)}(\mathbf{z})} \left(z_2 \alpha_2 + \frac{u_2 z_1 (\beta_2 + \alpha_1 + \beta_2 \alpha_1)}{\widehat{W}_3^{(n)}(\widehat{\mathbf{z}})} \right) + \\ &+ \frac{\pi_0^{(n)}(\mathbf{z}) \widehat{\pi}_1^{(n)}(\widehat{\mathbf{z}}) \pi_2^{(n)}(\mathbf{z})}{\widehat{W}_3^{(n)}(\widehat{\mathbf{z}})} \left(\widehat{z}_2 \widehat{\alpha}_2 + \frac{\widehat{u}_3 \widehat{z}_1 (\widehat{\beta}_3 + \widehat{\alpha}_1 + \widehat{\beta}_3 \widehat{\alpha}_1)}{W_4^{(n)}(\mathbf{z})} \right) - \pi_0^{(n)}(\mathbf{z}) \widehat{\pi}_1^{(n)}(\widehat{\mathbf{z}}) \pi_2^{(n)}(\mathbf{z}) \widehat{\pi}_3^{(n)}(\widehat{\mathbf{z}}) \varepsilon_4^{(n)} = \end{aligned}$$

$$= \sum_{k=2}^{n-1} \frac{\pi_0^{(n)}(\mathbf{z})}{\widetilde{W}_k^{(n)}} \left(z_{2,k} \alpha_{2,k} + \frac{\widetilde{u}_k z_{1,k} (\widetilde{\beta}_k + \alpha_{1,k} + \widetilde{\beta}_k \alpha_{1,k})}{\widetilde{W}_{k+1}^{(n)}} \right) \prod_{r=1}^{k-1} \widetilde{\pi}_r^{(n)},$$

where

$$\begin{aligned} z_{r,k} &= \begin{cases} z_r, & \text{if } k \text{ even;} \\ \widehat{z}_r, & \text{if } k \text{ odd,} \end{cases} & \alpha_{r,k} &= \begin{cases} \alpha_r, & \text{if } k \text{ even;} \\ \widehat{\alpha}_r, & \text{if } k \text{ odd,} \end{cases} & r &= 1, 2, & \widetilde{\beta}_k &= \begin{cases} \beta_k, & \text{if } k \text{ even;} \\ \widehat{\beta}_k, & \text{if } k \text{ odd,} \end{cases} \\ \widetilde{u}_k &= \begin{cases} u_k, & \text{if } k \text{ even;} \\ \widehat{u}_k, & \text{if } k \text{ odd,} \end{cases} & \widetilde{\pi}_k^{(n)} &= \begin{cases} \pi_k^{(n)}(\mathbf{z}), & \text{if } k \text{ even;} \\ \widehat{\pi}_k^{(n)}(\widehat{\mathbf{z}}), & \text{if } k \text{ odd,} \end{cases} & \widetilde{W}_k^{(n)} &= \begin{cases} W_k^{(n)}(\mathbf{z}), & \text{if } k \text{ even;} \\ \widehat{W}_k^{(n)}(\widehat{\mathbf{z}}), & \text{if } k \text{ odd,} \end{cases} \\ \pi_0^{(n)}(\mathbf{z}) &= -\frac{v_0 z_2}{W_0^{(n)}(\mathbf{z}) W_1^{(n)}(\mathbf{z})}, \end{aligned} \quad (17)$$

$$\pi_{2k}^{(n)}(\mathbf{z}) = -\frac{u_{2k} z_1}{W_{2k}^{(n)}(\mathbf{z}) W_{2k+1}^{(n)}(\mathbf{z})}, \quad \widehat{\pi}_{2k-1}^{(n)}(\widehat{\mathbf{z}}) = -\frac{\widehat{u}_{2k-1} \widehat{z}_1}{\widehat{W}_{2k-1}^{(n)}(\widehat{\mathbf{z}}) \widehat{W}_{2k}^{(n)}(\widehat{\mathbf{z}})}, \quad 1 \leq k \leq \left[\frac{n-1}{2} \right], \quad (18)$$

(here $[\xi]$ is the integer part of the number ξ).

Thus, for $n \geq 3$,

$$\begin{aligned} \varepsilon_n &= \frac{v_0 z_2 (\gamma_0 + \alpha_2 + \gamma_0 \alpha_2)}{W_0^{(n)}(\mathbf{z}) \widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} + \left(\widehat{v}_1 \widehat{z}_2 (\widehat{\gamma}_1 + \widehat{\alpha}_2 + \widehat{\gamma}_1 \widehat{\alpha}_2) + \frac{\widehat{u}_1 \widehat{z}_1 (\widehat{\beta}_1 + \widehat{\alpha}_1 + \widehat{\beta}_1 \widehat{\alpha}_1)}{W_2^{(n)}(\mathbf{z})} \right) \frac{\pi_0^{(n)}(\mathbf{z})}{\widehat{W}_1^{(n)}(\widehat{\mathbf{z}})} + \\ &+ \sum_{k=2}^{n-1} \frac{\pi_0^{(n)}(\mathbf{z})}{\widetilde{W}_k^{(n)}} \left(z_{2,k} \alpha_{2,k} + \frac{\widetilde{u}_k z_{1,k} (\widetilde{\beta}_k + \alpha_{1,k} + \widetilde{\beta}_k \alpha_{1,k})}{\widetilde{W}_{k+1}^{(n)}} \right) \prod_{r=1}^{k-1} \widetilde{\pi}_r^{(n)}. \end{aligned} \quad (19)$$

2. Main results. The following theorem holds.

Theorem 1. *Let there exists a constant α , $0 < \alpha < 1$, such that*

$$|\alpha_1| \leq \alpha, \quad |\alpha_2| \leq \alpha, \quad |\gamma_0| \leq \alpha, \quad |\gamma_1| \leq \alpha, \quad |\beta_k| \leq \alpha \quad k \geq 1, \quad (20)$$

where $\alpha_1, \alpha_2, \gamma_0, \gamma_1, \beta_k, k \geq 1$, are relative errors of $z_1, z_2, v_0, v_1, u_k, k \geq 1$, respectively, herewith $v_0, v_1, u_k, k \geq 1$, are defined in (3) and (4), $\mathbf{z} \in \mathfrak{D}_{u,v,\tau}$,

$$\mathfrak{D}_{u,v,\tau} = \left\{ \mathbf{z} \in \mathbb{C}^2 : |z_1| < \frac{\tau(1-\tau)}{2u}, |z_2| < \frac{1-\tau}{2v} \right\}, \quad (21)$$

$$u = \max \left\{ \sup_{k \in \mathbb{N}} |u_k|, \sup_{k \in \mathbb{N}} |\widehat{u}_k| \right\}, \quad v = \max\{v_1, 1\}, \quad \tau \in (0, 1) \setminus \{1/3\}, \quad (22)$$

$\widehat{u}_k, k \geq 1$, are defined in (9), and $|v_0| < v, v_1 \geq 0$. Then the set (21) forms the numerical stability set of the branched continued fraction (2), and, in addition, if ε_n denotes the relative errors of n th approximant of (2), then, for $n \geq 3$,

$$\begin{aligned} |\varepsilon_n| &< \frac{2|v_0|(1-\tau)\alpha}{1+\tau+|1-3\tau|} \left(\frac{2+\alpha}{v-|v_0|} + \frac{4(1-\tau)}{v(1+\tau+|1-3\tau|)-2|v_0|(1-\tau)} \times \right. \\ &\quad \left. \times \left(\frac{3+\alpha}{2} + \frac{4\tau(2+\alpha)}{1+\tau+|1-3\tau|} \right) \frac{\eta_\tau - \eta_\tau^{n-1}}{1-\eta_\tau} \right), \end{aligned} \quad (23)$$

where

$$\eta_\tau = \begin{cases} 2\tau/(1-\tau), & \text{if } 0 < \tau < 1/3; \\ (1-\tau)/(2\tau), & \text{if } 1/3 < \tau < 1. \end{cases} \quad (24)$$

Note that for complex constants a , c , and d such that

$$|u_k| - \operatorname{Re}(u_k) \leq rs(1-s), \quad k \geq 1, \quad v_1 \geq 0,$$

the branched continued fraction (2) converges uniformly on every compact subset of the domain (21), where u_k , $k \geq 1$, v_1 are defined in (3) and (4) herewith $c, d \notin \{0, -1, -2, \dots\}$, and $r > 0$, $0 < s < 1$, (see [19, Theorem 3]).

Proof of Theorem 1. In [20] the continued fraction

$$(1+\tau)/2 - \frac{\tau(1-\tau)/2}{(1+\tau)/2 - \frac{\tau(1-\tau)/2}{(1+\tau)/2 - \dots}} \quad (25)$$

is considered and it is shown that (25) converges to

$$f = \frac{1+\tau+|1-3\tau|}{4} \quad (26)$$

for $0 < \tau < 1$ (here the elements of the continued fraction (25) satisfy the Theorem 3.2 in [43]). It is also noted that its approximants f_n , $n \geq 1$, forms a monotonically decreasing sequence (which is easy to verify).

Let n be an arbitrary natural number such that $n \geq 3$. In what follows, we will prove that

$$|W_k^{(n)}(\mathbf{z})| > f_{n-k}, \quad 1 \leq k \leq n-1, \quad (27)$$

where $W_k^{(n)}(\mathbf{z})$, $1 \leq k \leq n-1$, are defined in (6) and (7).

For $k = n-1$ we have

$$|W_{n-1}^{(n)}(\mathbf{z})| \geq 1 - v_{n-1}|z_2| - |u_{n-1}||z_1| > \frac{1+\tau}{2} - \frac{\tau(1-\tau)}{2} > (1+\tau)/2 - \frac{\tau(1-\tau)/2}{(1+\tau)/2} = f_1.$$

Let (27) holds for $k = s+1 \leq n-1$. Then, using the induction assumption, for $k = s$ from (6) we obtain

$$|W_s^{(n)}(\mathbf{z})| = \left| 1 - v_s z_2 - \frac{u_s z_1}{W_{s+1}^{(n)}(\mathbf{z})} \right| \geq 1 - v_s |z_2| - \frac{|u_s||z_1|}{|W_{s+1}^{(n)}(\mathbf{z})|} > \frac{(1+\tau)}{2} - \frac{\tau(1-\tau)/2}{f_{n-s-1}} = f_{n-s},$$

which proves (27).

Since the sequence $\{f_n\}$ is monotonically decreasing, then $f_n > f$, $n \geq 1$, and, therefore, $|W_k^{(n)}(\mathbf{z})| > f$, $1 \leq k \leq n-1$, where f is defined by (26). Now, we estimate the following

$$|W_0^{(n)}(\mathbf{z})| = \left| 1 + \frac{v_0 z_2}{W_1^{(n)}(\mathbf{z})} \right| \geq 1 - \frac{|v_0||z_2|}{|W_1^{(n)}(\mathbf{z})|} > 1 - \frac{2(1-\tau)}{1+\tau+|1-3\tau|} \geq 1 - \frac{|v_0|}{v}. \quad (28)$$

Next, we estimate the values $\pi_0^{(n)}(\mathbf{z})$, $\pi_{2k}^{(n)}(\mathbf{z})$, $1 \leq k \leq [(n-1)/2]$, which are defined in (17) and (18). We have

$$|\pi_0^{(n)}(\mathbf{z})| = \left| \frac{v_0 z_2}{W_0^{(n)}(\mathbf{z})W_1^{(n)}(\mathbf{z})} \right| \leq \frac{\frac{|v_0||z_2|}{|W_1^{(n)}(\mathbf{z})|}}{1 - \frac{|v_0||z_2|}{|W_1^{(n)}(\mathbf{z})|}} < \frac{2|v_0|(1-\tau)}{v(1+\tau+|1-3\tau|) - 2|v_0|(1-\tau)}, \quad (29)$$

and for any k , $1 \leq k \leq [(n-1)/2]$, we get

$$\begin{aligned} |\pi_{2k}^{(n)}(\mathbf{z})| &= \left| \frac{u_{2k}z_1}{W_{2k}^{(n)}(\mathbf{z})W_{2k+1}^{(n)}(\mathbf{z})} \right| \leq \frac{\frac{|u_{2k}||z_1|}{|W_{2k+1}^{(n)}(\mathbf{z})|}}{1 - v_{2k}|z_2| - \frac{|u_{2k}||z_1|}{|W_{2k+1}^{(n)}(\mathbf{z})|}} < \\ &< \frac{\tau(1-\tau)}{(1+\tau)\frac{1+\tau+|1-3\tau|}{4} - \tau(1-\tau)} = \eta_\tau, \end{aligned} \quad (30)$$

where η_τ is defined by (24). Now, since $\widehat{\mathbf{z}} \in \mathfrak{D}_{u,v,\tau}$, where $\mathfrak{D}_{u,v,\tau}$ is defined by (21), then

$$|\widehat{W}_k^{(n)}(\widehat{\mathbf{z}})| > f_{n-k}, \quad 1 \leq k \leq n-1, \quad (31)$$

and, therefore,

$$\widehat{\pi}_{2k-1}^{(n)}(\widehat{\mathbf{z}}) < \eta_\tau, \quad 1 \leq k \leq [(n-1)/2], \quad (32)$$

where $\widehat{W}_k^{(n)}(\widehat{\mathbf{z}})$, $1 \leq k \leq n-1$, and $\widehat{\pi}_{2k-1}^{(n)}(\widehat{\mathbf{z}})$, $1 \leq k \leq [(n-1)/2]$, are defined in (10) and (18). In addition, from the conditions of this theorem it follows

$$|z_{1,k}| < \frac{\tau(1-\tau)}{2u}, \quad |z_{2,k}| < \frac{1-\tau}{2v}, \quad |\tilde{u}_k| \leq u, \quad 1 \leq k \leq n.$$

Now, from (19) we have

$$\begin{aligned} |\varepsilon_n| &\leq \frac{|v_0||z_2|}{|W_0^{(n)}(\mathbf{z})||\widehat{W}_1^{(n)}(\widehat{\mathbf{z}})|} (|\gamma_0| + |\alpha_2| + |\gamma_0||\alpha_2|) + \\ &+ \left(|\widehat{v}_1||\widehat{z}_2|(|\widehat{\gamma}_1| + |\widehat{\alpha}_2| + |\widehat{\gamma}_1||\widehat{\alpha}_2|) + \frac{|\widehat{u}_1||\widehat{z}_1|(|\widehat{\beta}_1| + |\widehat{\alpha}_1| + |\widehat{\beta}_1||\widehat{\alpha}_1|)}{|W_2^{(n)}(\mathbf{z})|} \right) \frac{|\pi_0^{(n)}(\mathbf{z})|}{|\widehat{W}_1^{(n)}(\widehat{\mathbf{z}})|} + \\ &+ \sum_{k=2}^{n-1} \frac{|\pi_0^{(n)}(\mathbf{z})|}{|\widehat{W}_k^{(n)}|} \left(|z_{2,k}||\alpha_{2,k}| + \frac{|\tilde{u}_k||z_{1,k}|(|\tilde{\beta}_k| + |\alpha_{1,k}| + |\tilde{\beta}_k||\alpha_{1,k}|)}{|\widehat{W}_{k+1}^{(n)}|} \right) \prod_{r=1}^{k-1} |\tilde{\pi}_r^{(n)}|. \end{aligned}$$

Using (20)–(22) and (26)–(32), we get

$$\begin{aligned} |\varepsilon_n| &< \frac{2|v_0|(1-\tau)\alpha}{1+\tau+|1-3\tau|} \times \\ &\times \left(\frac{2+\alpha}{v-|v_0|} + \frac{4(1-\tau)}{v(1+\tau+|1-3\tau|)-2|v_0|(1-\tau)} \left(\frac{3+\alpha}{2} + \frac{4\tau(2+\alpha)}{1+\tau+|1-3\tau|} \right) \sum_{k=2}^{n-1} \eta_\tau^{k-1} \right). \end{aligned}$$

Applying the equality $\sum_{k=2}^{n-1} \eta^{k-1} = \eta \cdot \frac{1-\eta^{n-2}}{1-\eta}$, $\eta \neq 1$, we obtain (23).

Let $\tau \in (0, 1) \setminus \{1/3\}$. Then we consider the function $\varphi(\alpha)$ defined by the right side of (23). Since $\lim_{\alpha \rightarrow 0^+} \varphi(\alpha) = 0$, then for any $\epsilon > 0$ there exists $\delta_\epsilon > 0$ such that for any $0 < \alpha < \delta_\epsilon$, $\varphi(\alpha) < \epsilon$. Thus, if

$$|\alpha_1| \leq \alpha < \delta_\epsilon, \quad |\alpha_2| \leq \alpha < \delta_\epsilon, \quad |\gamma_0| \leq \alpha < \delta_\epsilon, \quad |\gamma_1| \leq \alpha < \delta_\epsilon, \quad |\beta_k| \leq \alpha < \delta_\epsilon \quad k \geq 1,$$

then $|\varepsilon_n| \leq \varphi(\alpha) < \epsilon$, $n \geq 3$, proving numerical stability of branched continued fraction (2). $\square$

Remark 1. If $\tau = 1/3$ in (22), then from (30) it follows that $\eta_\tau = 1$ and then ε depends on n , which contradicts Definition 1.

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